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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	16,494	96,24,450	73,81,500	-1.75	0.98	16030
PREVIOUS	16,434	1,08,78,250	95,35,600	-16.3	1.05	
% CHANGE	0.37%	-11.53%	-22.59%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but failed to maintain its highs and gave up most of its gains in the second half of the trading session.
- Nifty added 45 points to close at 16496.
- OI concentration seen in 16600CE and 16000PE.
- Activity witnessed in 16400 strike.
- PCR OI stands at 0.98 compared to 1.05 in the previous trading session.
- Nifty to trade with a support of 16030.

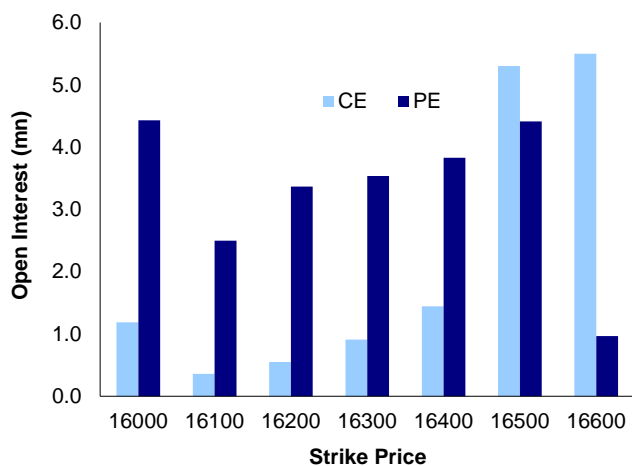
NIFTY LEVELS

16030 16148 16271 16422 16535 16730

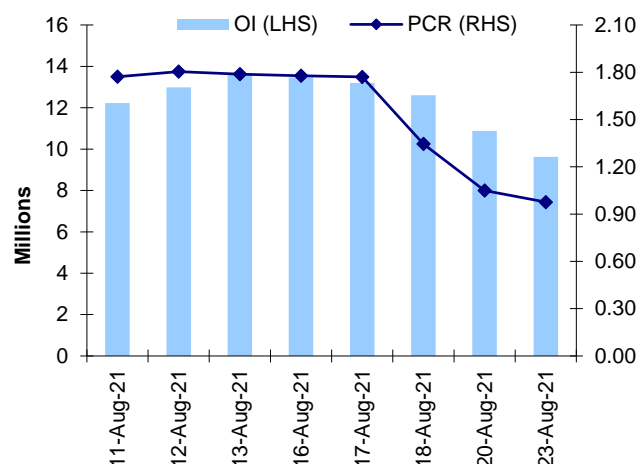
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide-open interest is 815,988Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	28.4%	12,10,625	0.7%
SAIL	14.1%	17,34,79,500	-3.2%
HAVELLS	13.1%	43,97,000	1.9%
BHARATFORG	10.9%	89,10,000	-4.4%
ESCORTS	10.6%	60,50,000	5.3%
EICHERMOT	9.0%	42,60,200	-2.2%
MINDTREE	8.6%	24,35,600	4.7%
JUBLFOOD	8.4%	21,66,750	-4.5%
IDEA	8.2%	64,65,90,000	0.8%
BEL	8.0%	2,90,09,200	2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	-12.7%	2,76,750	-1.7%
UBL	-11.5%	17,06,600	0.5%
AARTIIND	-10.1%	29,57,150	-2.1%
RAMCOCEM	-9.5%	21,37,750	-1.2%
AUBANK	-8.9%	20,49,000	-0.6%
NAM-INDIA	-8.5%	37,72,800	-0.4%
APLLTD	-7.9%	21,58,200	-0.6%
SBIN	-7.4%	9,74,59,500	0.7%
GODREJPROP	-6.9%	23,60,800	-0.6%
NMDC	-6.8%	12,51,09,100	-2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,29,25,729	3,13,214	1,359
TCS	37,44,176	1,36,175	3,637
HCLTECH	93,83,780	1,08,763	1,163
SBIN	2,65,59,937	1,08,484	410
SAIL	8,75,66,320	1,02,550	115
RELIANCE	45,47,802	98,095	2,162
AUROPHARMA	1,29,77,112	90,638	683
HDFCBANK	54,21,527	82,473	1,525
JSWSTEEL	1,17,81,361	80,393	684

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	1.7	767	36,28,100
M&M	790	CE	2.2	767	30,65,300
M&M	780	CE	2.9	767	28,75,600
NTPC	120	CE	0.2	114	135,43,200
BAJAJ-AUTO	3,900	CE	4.4	3,662	3,74,750
ITC	220	CE	0.2	207	321,44,000
SUNPHARMA	800	CE	0.7	759	61,99,200
AXISBANK	760	CE	0.9	737	46,64,400
DRREDDY	5,000	CE	2.9	4,511	5,05,125
HDFCBANK	1,560	CE	4.5	1,525	31,25,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHARTIARTL	600	PE	0.7	622	43,12,830
TCS	3,500	PE	4.4	3,637	5,19,300
HDFCBANK	1,500	PE	3.2	1,525	12,11,650
MARUTI	6,500	PE	6.8	6,819	1,64,900
BAJAJ-AUTO	3,650	PE	34.9	3,662	88,000
ASIANPAINT	3,000	PE	6.2	3,075	2,05,800
BAJAJ-AUTO	3,600	PE	19.3	3,662	87,500
RELIANCE	2,100	PE	2.1	2,160	14,22,000
TECHM	1,300	PE	1.7	1,418	5,76,000
SBIN	400	PE	1.7	410	43,47,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	115	CE	15,67,500	164.0	2.9
BIOCON	350	CE	3,38,100	146.0	1.7
HCLTECH	1,210	CE	1,66,600	118.0	5.0
JINDALSTEL	360	CE	1,25,000	49.0	10.1
MINDTREE	3,550	CE	1,57,200	27.1	39.0
IBULHSGFIN	220	CE	3,75,100	23.2	4.4
BIOCON	355	CE	2,62,200	18.0	0.9
IDFCFIRSTB	41	CE	11,21,000	15.9	0.8
SAIL	120	CE	44,65,000	14.7	1.1
ASHOKLEY	117	CE	7,56,000	11.9	2.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	1,170	PE	1,09,200	155.0	18.3
MINDTREE	3,400	PE	1,81,600	49.4	29.2
BIOCON	325	PE	1,08,100	14.7	4.2
BHARATFORG	710	PE	1,17,000	14.6	9.1
SAIL	90	PE	1,33,000	13.0	0.2
BIOCON	300	PE	2,66,800	7.9	1.1
HCLTECH	1,160	PE	1,86,200	7.6	12.7
BIOCON	330	PE	4,32,400	4.4	5.5
TCS	3,580	PE	1,19,400	4.1	12.6
SAIL	115	PE	32,68,000	3.3	2.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	6,800	CE	41,160	67.2
TATASTEEL	1,400	CE	36,557	11.2
TCS	3,700	CE	28,407	13.6
RELIANCE	2,200	CE	28,384	6.5
ESCORTS	1,300	CE	25,491	10.1
RELIANCE	2,160	CE	24,928	15.6
SBIN	430	CE	24,443	0.9
BAJFINANCE	6,900	CE	24,089	36.9
RELIANCE	2,180	CE	22,718	10.0
TATASTEEL	1,420	CE	20,715	7.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	20,378	8.0
RELIANCE	2,100	PE	15,867	2.1
TATASTEEL	1,360	PE	14,342	26.5
TATASTEEL	1,340	PE	13,886	18.0
RELIANCE	2,140	PE	13,805	7.4
RELIANCE	2,120	PE	12,446	3.6
TATASTEEL	1,320	PE	11,597	11.9
BAJFINANCE	6,700	PE	11,345	68.6
SBIN	400	PE	10,784	1.7
HDFC	2,700	PE	10,348	8.0

RATING SCALE (PRIVATE CLIENT GROUP)

- BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.
- SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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